

Daily MTM Report

Daily summary for 22/03/2007

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>i-Bonds</u>								
R153 On 31/08/2010 Bond			7.97000	7.96000			0.00	0.00
R157 On 15/09/2015 Bond			7.62000	7.63000			0.00	0.00
R186 On 21/12/2026 Bond			7.36000	7.36500			0.00	0.00
R196 On 28/02/2009 Bond			8.39500	8.38000			0.00	0.00
R201 On 21/12/2014 Bond			7.67000	7.67500			0.00	0.00
R203 On 15/09/2017 Bond			7.55000	7.56000			0.00	0.00
R204 On 21/12/2018 Bond			7.54000	7.55000			0.00	0.00
R206 On 15/01/2014 Bond			7.66500	7.67000			0.00	0.00
R207 On 15/01/2020 Bond			7.48000	7.47500			0.00	0.00
R209 On 31/03/2036 Bond			7.08000	7.08000			0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
Total for j-Bonds:							0.00	0.00

Derivatives

ALBI On 03/05/2007 Index Future			256.73900	0.00000		0.00	0.00	0.00
ALBI On 03/05/2007 Index Future	254.00	Call		0.00000	34318	0.00	0.00	0.00
ALBI On 03/05/2007 Index Future	254.00	Put		0.00000	6928	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future			262.62400	0.00000		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call		0.00000	91523	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put		0.00000	5283	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			268.63500	0.00000		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call		0.00000	149859	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put		0.00000	3509	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			275.23200	0.00000		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call		0.00000	214539	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		0.00000	2219	0.00	0.00	0.00
CRD1 On 03/05/2007 Index Future			109.65600	109.69900		0.00	0.00	10.00
GOVI On 03/05/2007 jGovi			257.42000	257.47900		3.89	0.00	144.00
GOVI On 03/05/2007 jGovi	235.00	Call		224790.00000	224200	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		0.00000	0	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			262.97900	263.03600		3.89	0.00	69.00
GOVI On 02/08/2007 jGovi	240.50	Call		225361.00000	224791	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		1.00000	1	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi			268.82100	0.00000		0.00	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Call		0.00000	63565	0.00	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put		0.00000	25355	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi			275.44400	0.00000		0.00	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Call		0.00000	119078	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		0.00000	14638	0.00	0.00	0.00
ILBI On 03/05/2007 Index Future			274.32400	274.39700		0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			280.61200	280.68000		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.65400	8.63700		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.24900	8.23700		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.77900	7.78500		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
J201 On 22/12/2014 jSwap			8.32300	8.31400		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.15400	8.14900		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.12600	8.11700		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.06500	8.05500		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.13300	9.12900		0.00	0.00	0.00
JFRA On 03/05/2007 jFra			9.19000	9.18000		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4095.00000	4119	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		0.00000	0	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.19100	9.15600		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4069.00000	4150	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		32.00000	28	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.14300	9.10500		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4323.00000	4412	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		117.00000	107	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.04100	9.00300		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		20638.00000	20629	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		16989.00000	16887	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.86700	8.82600		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		3759.00000	3862	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		11492.00000	10845	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.73300	8.69400		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		7783.00000	7960	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		17935.00000	17396	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.34100	8.32800		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		113.00000	105	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		37339.00000	36786	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.26800	8.25400		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		1414.00000	1430	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		41719.00000	41146	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.07300	8.06800		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		1.00000	1	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		63095.00000	62727	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.01900	8.01400		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JN10 On 02/08/2007 jNote	9.00	Call		186.00000	183	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		67126.00000	66753	0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.67200	8.67400		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.76100	8.77000		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.95400	8.96600		0.00	0.00	0.00
OTH1 On 03/05/2007 Index Future			253.62500	253.70400		0.00	0.00	15.00
R153 On 03/05/2007 Bond Future			7.95500	7.94500		3.35	0.00	366.00
R153 On 03/05/2007 Bond Future	8.50	Call		17889.00000	17551	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		725.00000	699	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		26492.00000	26166	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		186.00000	173	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		23568.00000	23238	3.53	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		299.00000	281	3.53	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		25025.00000	24697	3.55	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		237.00000	221	3.55	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		32416.00000	32097	3.65	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		68.00000	61	3.65	0.00	0.00
R153 On 02/08/2007 Bond Future			7.91000	7.90000		3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		20284.00000	20008	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		3029.00000	3043	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		24998.00000	24712	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		2066.00000	2070	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		26219.00000	25931	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		1873.00000	1875	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		27454.00000	27164	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		1697.00000	1697	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		32513.00000	32220	3.40	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		1134.00000	1130	3.40	0.00	0.00
R157 On 03/05/2007 Bond Future			7.60500	7.61500		6.65	0.00	481.00
R157 On 03/05/2007 Bond Future	7.50	Call		8142.00000	8173	6.25	0.00	75.00
R157 On 03/05/2007 Bond Future	7.50	Put		16784.00000	16066	6.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Call		31559.00000	31988	6.65	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Put		3152.00000	2833	6.65	0.00	60.00
R157 On 03/05/2007 Bond Future	8.50	Call		64450.00000	65139	7.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		323.00000	263	7.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		98595.00000	99338	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		21.00000	15	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		78169.00000	78893	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		113.00000	88	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		81593.00000	82322	7.25	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 03/05/2007 Bond Future	8.75	Put		86.00000	66	7.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		85010.00000	85743	7.29	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		65.00000	49	7.29	0.00	0.00
R157 On 02/08/2007 Bond Future			7.57000	7.58000		6.40	0.00	3.00
R157 On 02/08/2007 Bond Future	8.50	Call		68622.00000	69178	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		3563.00000	3389	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		80966.00000	81570	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		2319.00000	2192	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		84094.00000	84707	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		2079.00000	1962	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		87233.00000	87856	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		1863.00000	1755	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		99867.00000	100521	7.20	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		1194.00000	1117	7.20	0.00	0.00
R186 On 03/05/2007 Bond Future			7.33800	7.34200		10.93	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		109111.00000	109559	11.59	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		378.00000	315	11.59	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		130985.00000	131470	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		126.00000	100	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		141763.00000	142258	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		71.00000	55	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		162930.00000	163435	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		22.00000	16	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		136389.00000	136880	11.92	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		94.00000	74	11.92	0.00	0.00
R186 On 02/08/2007 Bond Future			7.28900	7.29300		11.19	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		119131.00000	119461	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		4924.00000	4744	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		139334.00000	139712	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		3141.00000	3008	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		144398.00000	144787	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		2803.00000	2681	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		149460.00000	149859	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		2501.00000	2388	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		169629.00000	170059	12.60	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		1579.00000	1499	12.60	0.00	0.00
R196 On 03/05/2007 Bond Future			8.33100	8.31200		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		1835.00000	1649	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		2880.00000	3014	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		4230.00000	3960	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		1070.00000	1120	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		7624.00000	7314	1.60	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R196 On 03/05/2007 Bond Future	8.75	Put		282.00000	292	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.15800	8.13800		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		5025.00000	4830	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		3381.00000	3480	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		7324.00000	7093	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		2021.00000	2085	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		10058.00000	9800	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		1115.00000	1152	1.60	0.00	0.00
R201 On 03/05/2007 Bond Future			7.64000	7.65000		6.58	30.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		49145.00000	49683	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		298.00000	244	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		60027.00000	60597	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		105.00000	82	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		62747.00000	63321	7.17	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		80.00000	62	7.17	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		65463.00000	66041	7.21	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		61.00000	46	7.21	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		76268.00000	76855	7.37	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		19.00000	14	7.37	0.00	0.00
R201 On 02/08/2007 Bond Future			7.58500	7.56900		6.59	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		55007.00000	54121	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		2679.00000	2721	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		64865.00000	63959	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		1724.00000	1746	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		67362.00000	66453	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		1541.00000	1560	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		69870.00000	68958	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		1378.00000	1394	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		79963.00000	79043	7.42	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		876.00000	883	7.42	0.00	0.00
R203 On 03/05/2007 Bond Future			7.52200	7.53100		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		68098.00000	68751	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		27.00000	19	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		81397.00000	82056	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		4.00000	3	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		84688.00000	85348	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		2.00000	1	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		87965.00000	88626	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		1.00000	1	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		100931.00000	101591	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		0.00000	0	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.45700	7.46700		7.05	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R203 On 02/08/2007 Bond Future	8.50	Call		72695.00000	73346	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		1074.00000	999	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		85249.00000	85934	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		504.00000	463	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		88402.00000	89094	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		413.00000	378	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		91557.00000	92253	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		337.00000	307	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		104142.00000	104854	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		142.00000	128	7.05	0.00	0.00
R204 On 03/05/2007 Bond Future			7.51400	7.52400		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		73432.00000	74132	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		502.00000	417	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		87203.00000	87950	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		182.00000	144	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		90639.00000	91394	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		139.00000	109	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		94067.00000	94828	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		105.00000	81	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		107673.00000	108449	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		32.00000	24	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.45700	7.46700		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		80836.00000	81413	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		4452.00000	4251	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		93136.00000	93769	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		2835.00000	2689	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		96258.00000	96903	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		2520.00000	2386	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		99394.00000	100050	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		2235.00000	2113	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		112032.00000	112726	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		1356.00000	1272	11.05	0.00	0.00
R206 On 03/05/2007 Bond Future			7.63100	7.63600		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		11169.00000	11155	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		5328.00000	5058	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		20340.00000	20440	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		1840.00000	1683	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		31435.00000	31629	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		475.00000	412	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.55300	7.55800		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		18850.00000	18909	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		9276.00000	9084	5.59	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R206 On 02/08/2007 Bond Future	8.00	Call		27114.00000	27222	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		5244.00000	5101	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		36691.00000	36846	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		2714.00000	2617	5.59	0.00	0.00
R207 On 03/05/2007 Bond Future			7.45600	7.45000		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		79726.00000	79241	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		23.00000	19	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		93892.00000	93410	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		4.00000	3	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		97390.00000	96908	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		2.00000	2	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		100870.00000	100388	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		1.00000	1	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		114607.00000	114125	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		0.00000	0	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.40200	7.39600		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		84053.00000	83560	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		946.00000	932	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		97588.00000	97099	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		439.00000	429	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		100972.00000	100484	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		358.00000	350	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		104351.00000	103865	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		291.00000	284	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		117786.00000	117303	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		122.00000	118	8.55	0.00	0.00
R209 On 03/05/2007 Bond Future			7.07000	7.09000		12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Call		11372.00000	11954	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Put		21557.00000	19891	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Call		26091.00000	27327	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Put		8428.00000	7417	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Call		3571.00000	3730	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Put		43034.00000	40944	12.67	0.00	0.00
R209 On 02/08/2007 Bond Future			7.03500	7.05500		12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Call		25229.00000	26118	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		31461.00000	30092	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Call		39908.00000	41162	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		18353.00000	17349	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		14375.00000	14929	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		49812.00000	48109	12.56	0.00	0.00
TRT1 On 03/05/2007 Index Future			254.35100	254.41000		0.00	0.00	500.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
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Total for Derivatives:							30.00	1,723.00
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Grand Total:							30.00	1,723.00
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